

FIG. 1

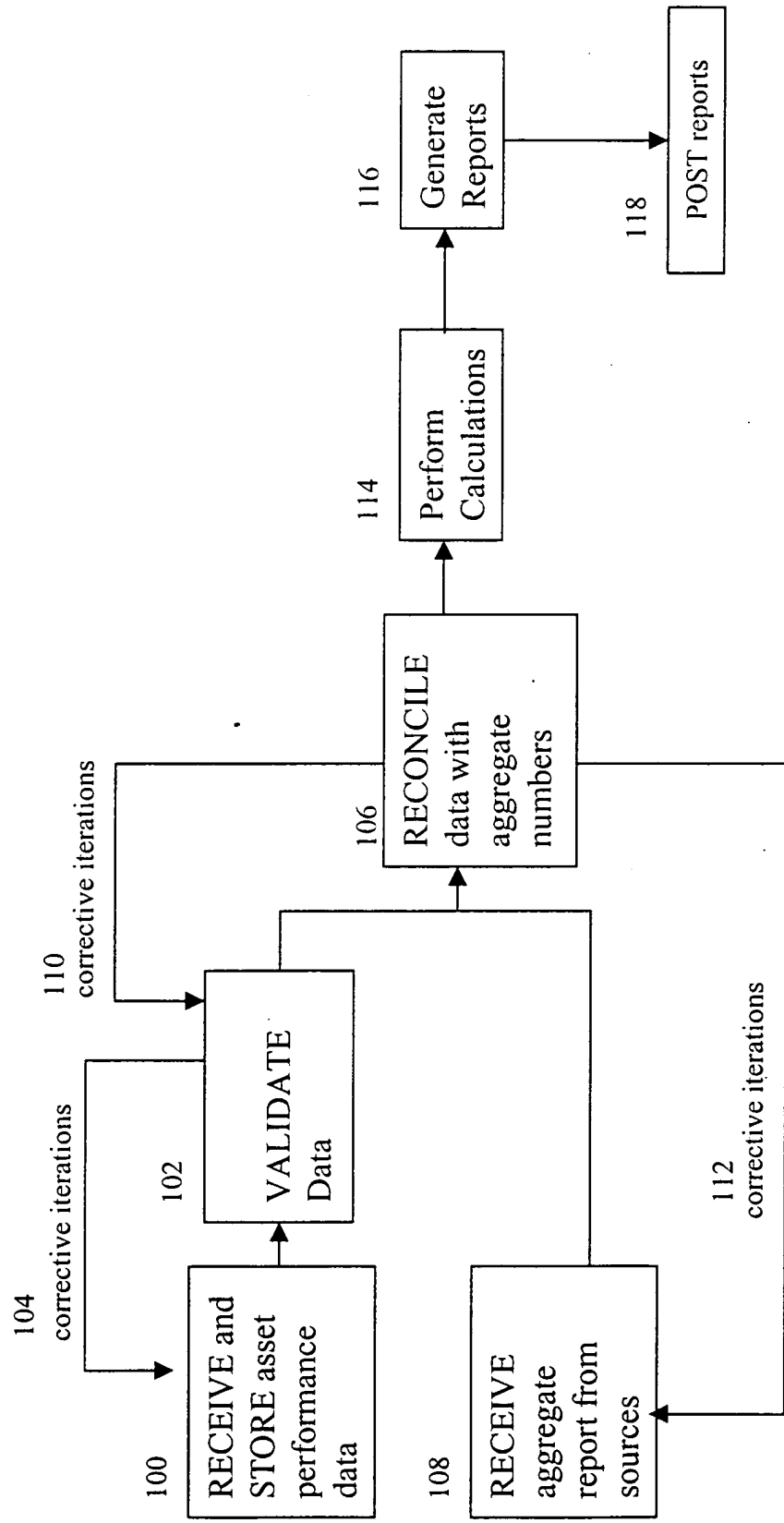


FIG. 2

Trust and Related Services

Structured Finance  
Investor Reporting

Sign On

Sign Up

Trustee Reporting

Performance Analytics

FAQs

# Structured Finance Investor Reporting

## Sign Me Up

Please select a unique user name and password.  
All fields marked with an \* are required fields.

60

\*Name  
\*Company  
Department  
\*Street  
\*City  
\*State/Province  
\*Zip  
\*Country  
\*Phone Number  
Fax Number  
Email Address  
\*Business Type

107

61

\*User ID  
\*Password  
(Minimum of 5 characters)  
\*Retype Password  
\*Password Hint Question  
(e.g. "What is your mother's maiden name?")  
\*Password Hint Answer  
(e.g. "Jones")

Comments

Clear Submit

FIG. 3A

Trust and Related Services  
Structured Finance  
Investor Reporting  
Trustee Reporting | Performance Analytics

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Trust and Related Services

- Structured Finance Investor Reporting
  - Sign On
  - Sign Up
  - Trustee Reporting
  - Performance Analytics
  - FAQs

## Structured Finance Investor Reporting

### User Log In

User registration is required to access this site.  
Please enter your User ID and password below.

User ID

Password

Where would you like to go?

Trustee Reporting

Performance Analytics

Enter

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FAQs

I'm A New User

• SIGN ME UP

I'm A Current User

• I Forgot My Password

• I Need A Password

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FIG. 3B



# Transaction Performance Analytics

## Frequently Asked Questions (FAQs)

### 1) How do I download Data?

Go to the report that has the data you are interested in. At the bottom of the report will be a spreadsheet icon(s) containing the data used to generate the table and graphs in that report. Doubleclick on the spreadsheet with the data that you want.

### 2) Who maintains this site? Who can I call with questions?

This site is developed and maintained by Chase Consulting Associates, a unit of The Chase Manhattan Bank. Call Jay Merves (212-946-3459) or Michael London (212-946-7589).

### 3) How do I return to the page with the list of reports once I have already clicked to view a particular report?

Use the Back Button on your browser to return to the page with the list of reports related to a particular transaction.

### 4) Where does the source data come from for the information provided on this site.

All data is provided to Chase Consulting Associates by the issuer/servicer.

Trust and Related Services

Structured Finance Investor Reporting

- Sign On
- Sign Up
- Trustee Reporting
- Performance Analytics
- FAQs

## Structured Finance Investor Reporting

### I Forgot My Password

<User ID>, here is the password hint question you've provided

What is your mother's maiden name?

Answer

Submit

FAQs

Fig. 3D

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Trust and Related Services

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- Sign On
- Sign Up
- Trustee Reporting
- Performance Analytics
- FAQs

## Structured Finance Investor Reporting

### Existing User Password Selection

The new enhanced Structured Finance Investor Reporting site now requires a password and hint question. Please enter them below.

*User ID	<User ID>
*Password	
(Minimum of 5 characters)	
*Retype Password	
*Password Hint Question	
(e.g. "What is your mother's maiden name?")	
*Password Hint Answer	
(e.g. "Jones")	
	<input type="button" value="Clear"/>
	<input type="button" value="Submit"/>

FAQs

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Investor Reporting  
Trustee Reporting | Performance Analytics

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Fig. 3E

116.35



Trust and Related Services

Structured Finance  
Investor Reporting

Trustee Reporting

Performance Analytics

My Portfolio — 70

Advanced Search

FAQs

Modify My Profile

Change My Password

Quick Search

Search

Advanced Search Options

FAQs

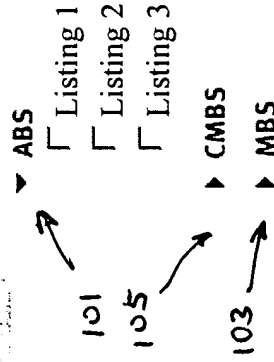
Log Out

Remove From My Portfolio

## Structured Finance Investor Reporting

### My Performance Analytics Portfolio

To remove deals from your portfolio, select below and click "Remove From My Portfolio". To add deals to your portfolio, please locate deals using the search function and add from the "Select Report" page.



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Fig. 36







# Transaction Performance Analytics

Asset-Backed Securities (ABS)

Please enter all or part of issuer name:

Search for:

109

Start SearchReset

Number of documents found: 5. Click on a document to view it, or submit another search.

Search Results

111

Document Title
Money Shoppe 97-1
Money Shoppe 97-4
Money Shoppe 97-3
Money Shoppe Aggregate Data
Money Shoppe 97-2

A B C D E F G H I J K L M N O P Q R S T V W X Y Z

ALL ISSUERS

Fig. 4A

Trust and Related Services

Structured Finance  
Investor Reporting

Trustee Reporting

Performance Analytics

My Portfolio

Advanced Search

FAQs

Modify Profile

Change Password

## Structured Finance Investor Reporting

### Performance Analytics Search Results

Please select a deal name to view available reports. Deals marked with a **P** are already in your portfolio. To add deals to your portfolio, select each deal and click "Add to My Portfolio".

FAQs

Asset Class Legend:

- ABS
- CMB S
- ▲ MBS

Add To My Portfolio

Deal Name	Asset Class
<a href="#">Listing. This is a full listing for the deal.</a>	■
<a href="#">Listing. This is a full listing for the deal.</a>	●
<a href="#">Listing. This is a full listing for the deal.</a>	▲
<a href="#">Listing. This is a full listing for the deal.</a>	■
<a href="#">Listing. This is a full listing for the deal.</a>	■
<a href="#">Listing. This is a full listing for the deal.</a>	●

Next page of results

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Investor Reporting  
Trustee Reporting | Performance Analytics

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Fig. 4B

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- ▼ [Structured Finance Investor Reporting](#)
- ▼ [Trustee Reporting](#)
- ▶ [My Portfolio](#)
- ▶ [Advanced Search](#)
- ▶ [Performance Analytics](#)
- ▶ [FAQs](#)
- ▶ [Modify Profile](#)
- ▶ [Change Password](#)

## Structured Finance Investor Reporting

### Trustee Reporting Search Results

Please select a deal name to view available reports. Deals marked with a **P** are already in your portfolio. To add deals to your portfolio, select each deal and click "Add to My Portfolio".

FAQs

Asset Class Legend:

- ABS
- CMB S
- ▲ MBS

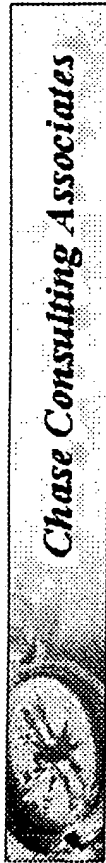
Add To My Portfolio		Asset Class	Deal Name
<input type="checkbox"/>	Listing, This is a full listing for the deal.	■	Listing, This is a full listing for the deal.
<input type="checkbox"/>	Listing, This is a full listing for the deal.	●	Listing, This is a full listing for the deal.
<input type="checkbox"/>	Listing, This is a full listing for the deal.	▲	Listing, This is a full listing for the deal.
<input type="checkbox"/>	Listing, This is a full listing for the deal.	■	Listing, This is a full listing for the deal.
<input type="checkbox"/>	Listing, This is a full listing for the deal.	■	Listing, This is a full listing for the deal.
<input type="checkbox"/>	Listing, This is a full listing for the deal.	●	Listing, This is a full listing for the deal.

▶ [Next page of results](#)

Fig. 4C

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## Transaction Performance Analytics

### The Money Shoppe

555 Mockingbird Lane  
Scarsdale, NY 10247  
914.555.2121

Contact: Bob Jones  
Investor Relations.  
[bjones@moneyshoppe.com](mailto:bjones@moneyshoppe.com)

Aggregate Reports

200

Aggregate Prepayment Analysis

Submit Reset

[Prepayment Analysis] [Loss Analysis]

Fig. 5A

Trust and Related Services

Structured Finance  
Investor Reporting

Trustee Reporting

Performance Analytics

My Portfolio

Advanced Search

FAQs

Modify My Profile

Change My Password

## Structured Finance Investor Reporting

### Performance Analytics Reports

#### Commercial Mortgage-Backed Securities

Merrill Lynch Mortgage Securities, Series 1998-C1

Get Report

Add Deal To My Portfolio

Deal Links

Quick Search

Search

Advanced Search Options

FAQs

Issue Documentation

Issue Document Title Name

OR

Performance Reports

Type of Report

Trust and Related Services  
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Fig. SB



Trust and Related Services

Structured Finance Investor Reporting

Trustee Reporting

My Portfolio

- Advanced Search
- Performance Analytics
- FAQs
- Modify My Profile
- Change My Password

## Structured Finance Investor Reporting

### Trustee Reports

#### Commercial Mortgage-Backed Securities

Merrill Lynch Mortgage Securities, Series 1998-C1

Get Report

Issue Documentation

Issue Document Title Name

OR

Monthly Reports

Type of Report

Year Month  
Year Month

Deal Links

Add Deal To My Portfolio

Quick Search

Search

Advanced Search Options

FAQs

Fig. SC

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# Transaction Performance Analytics

## AGGREGATE PORTFOLIO PERFORMANCE DATA

Money Shoppe

### PREPAYMENT ANALYSIS

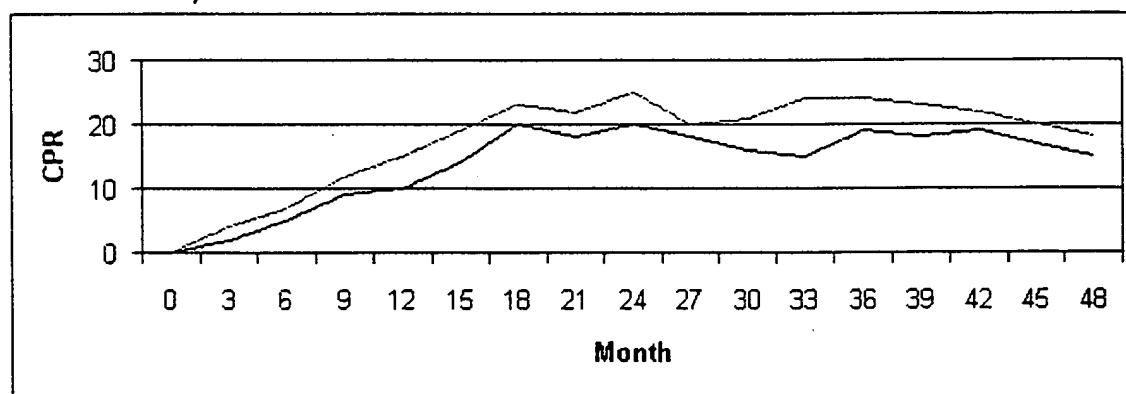
#### Effect of Credit Grade on Prepayments

119  
**Fixed Rate Loans**

A Loans \_\_\_\_\_ C Loans \_\_\_\_\_

1995 Loans

113



1996 Loans

115

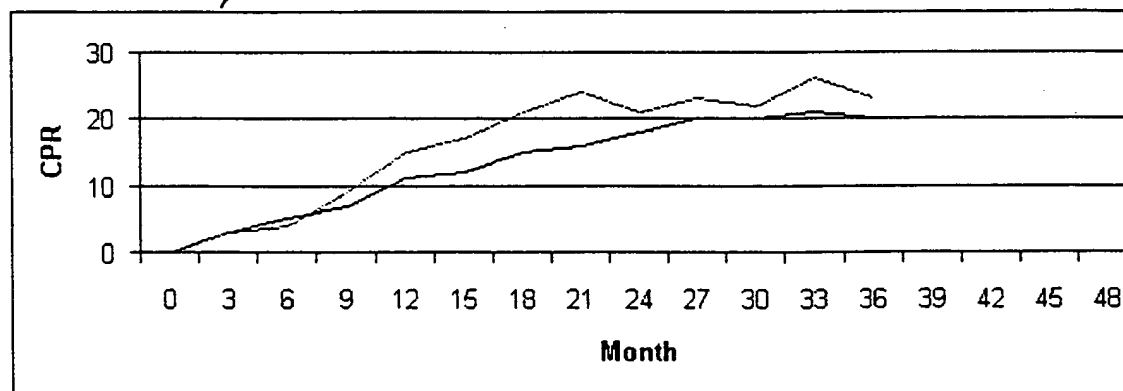
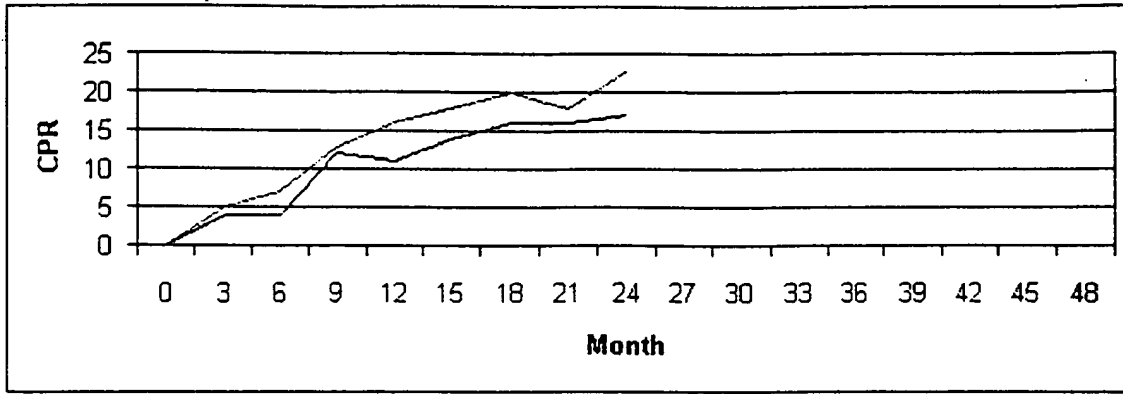


Fig. 6A

1997 Loans

117



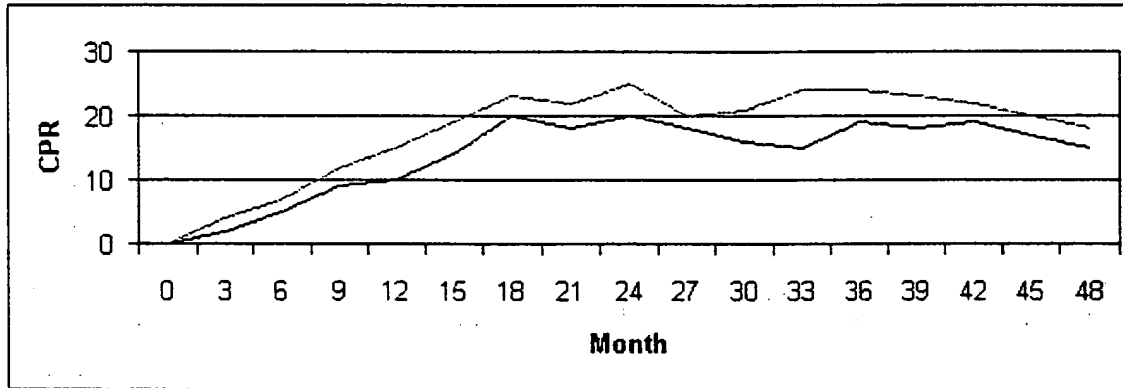
ARM Loans

A Loans

C Loans

120

1995 Loans



x

1996 Loans

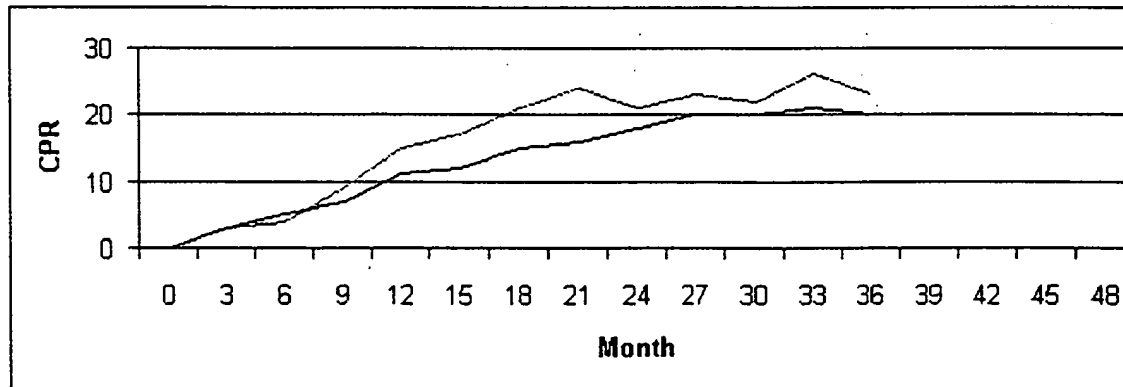
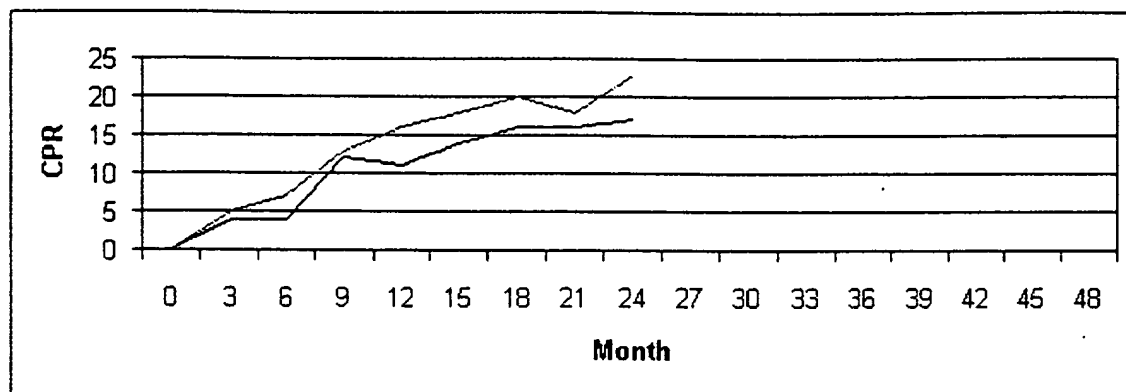


FIG. 6B

SECRET 000000

### 1997 Loans



### File Downloads



CPR

FIG. 6C



# Transaction Performance Analytics

## Credit Analysis

### Credit Grade Originations

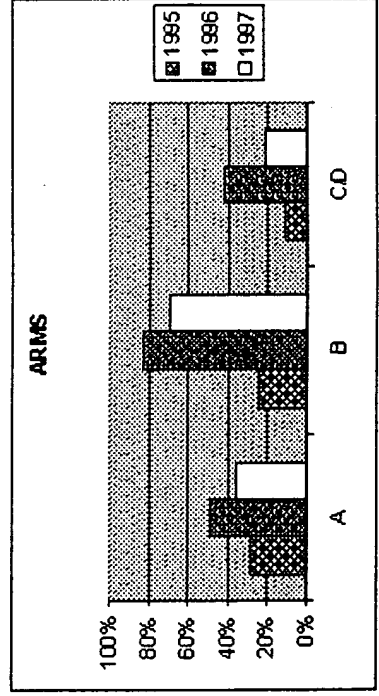
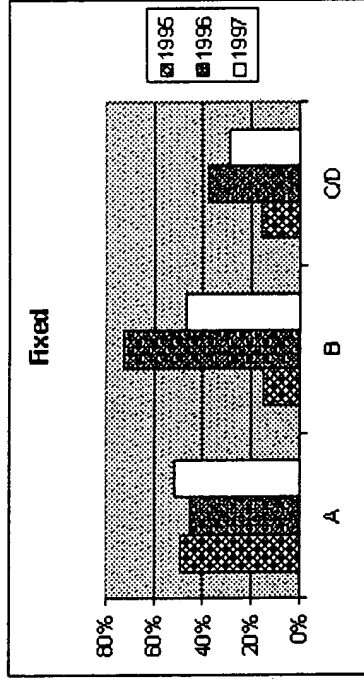
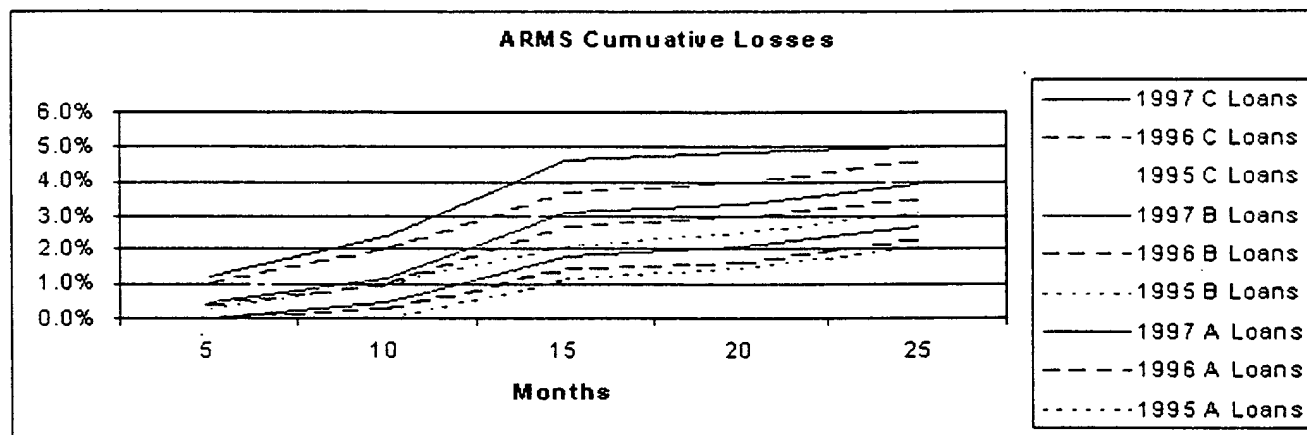
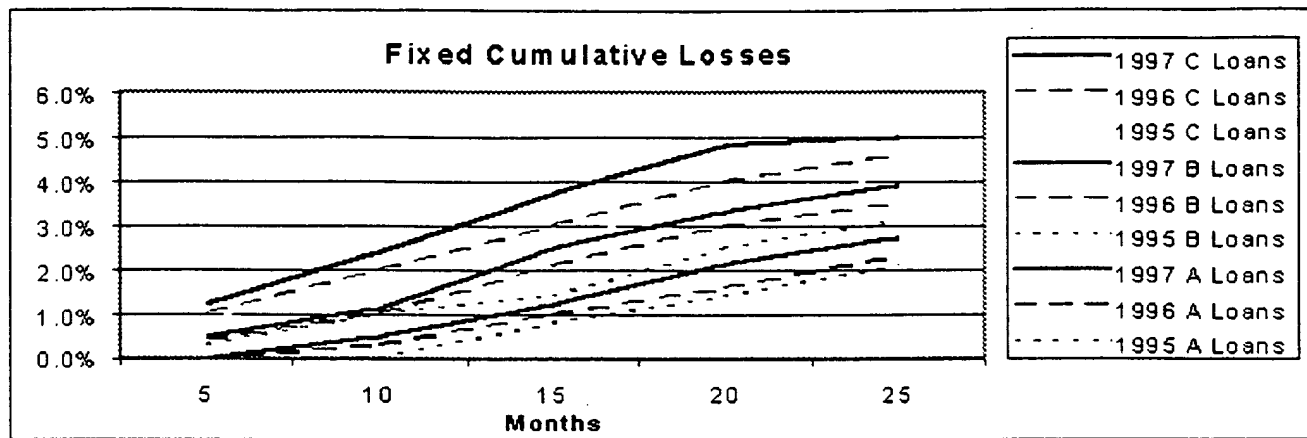


Fig. 7.

SECRET 000000

## Credit Loss Analysis



## File Downloads

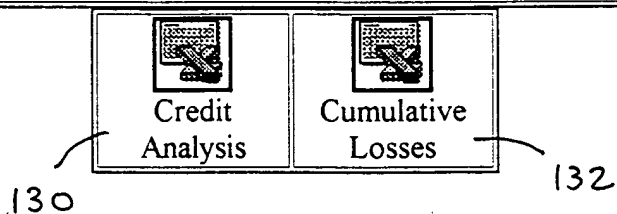


Fig. 8

# Transaction Performance Analytics

Trust	Issue Date	Original Certificate Balance	Collateral	Type of Credit Enhancement
The Money Shoppe 97-2	6/27/1997	75,000,000	Home Equity Loans	Reserve Account/ Insurance

## Monthly Analyses

134

Collateral Description	Submit	Reset
------------------------	--------	-------

[Collateral Description] [Collateral Prepayments] [Delinquency Analysis] [Loss Analysis] [Trigger Testing] [Monthly Loan Level Data] [Certificate Holders Statement] [All Data]

## Static Reports

Prospectus	Submit	Reset
------------	--------	-------

[Prospectus] [Pooling and Servicing Agreement]

Class	Coupon	Pricing Spread	Original Par	Current Par	Pool Factor	Bond Type	Stated Maturity	Original Rating	Current Rating
A-1	5.60	120	40m	17m	0.425	SP	6/1/2003	AAA	AAA
A-2	5.90	150	60m	60m	1.000	SP	6/1/2008	AAA	AAA

FIG. 9

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Investor Reporting

Trustee Reporting

My Portfolio

Advanced Search

Performance Analytics

FAQs

Modify My Profile

Change My Password

Quick Search

Search

Advanced Search Options

FAQs

Remove From My Portfolio

# Structured Finance Investor Reporting

## Trustee Reporting Deal Links

☐ This deal is already in your portfolio.

## Commercial Mortgage-Backed Securities

Merrill Lynch Mortgage Securities, Series 1998-C1

Use these links to go directly to the home page of the Issuer/Depositor, Underwriter, Servicer, Special Servicer, Trustee, or Rating Agency for this deal. The Chase Manhattan Bank is not responsible for the content, security, or timeliness of external web sites.

Issuer/Depositor:

[The Money Shoppe](#)

Underwriter:

[Chase Securities](#)

Servicer/Master Servicer:

[Merrill Lynch](#)

Sub-Servicer:

[MBIA](#)

Trustee:

[First Southern](#)

Rating Agency:

[The Money Shoppe](#)

Chase Administrator:

John Smith

Phone Number:

(212) 999-1212

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[Structured Finance](#)

[Investor Reporting](#)

[Trustee Reporting | Performance Analytics](#)

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Fig. 10



28 July 1999

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Investor Reporting](#)▶ [Trustee Reporting](#)▼ [Performance Analytics](#)[My Portfolio](#)▶ [Advanced Search](#)▶ [FAQs](#)▶ [Modify My Profile](#)▶ [Change My Password](#)

## Structured Finance Investor Reporting

### Performance Analytics Deal Links

**P** This deal is already in your portfolio.

Quick Search

Search

[Advanced Search Options](#)

FAQs

Remove From My Portfolio

### Commercial Mortgage-Backed Securities

Merril Lynch Mortgage Securities, Series 1998-C1

Use these links to go directly to the home page of the Issuer/Depositor, Underwriter, Servicer, Special Servicer, Trustee, or Rating Agency for this deal. The Chase Manhattan Bank is not responsible for the content, security, or timeliness of external web sites.

<b>Issuer/Depositor</b>	<a href="#">The Money Shoppe</a> 555 Mockingbird Lane Scarsdale, NY 10247 (914) 555-2121	Contact: Bob Jones, Investor Relations <a href="mailto:bjones@moneyshoppe.com">bjones@moneyshoppe.com</a>
<b>Underwriter</b>	<a href="#">Chase Securities</a> 270 Park Avenue, 44th Floor New York, NY 10010 (212) 746-9893	Contact: Jeff Roads, ABS <a href="mailto:jroads@chase.com">jroads@chase.com</a>
<b>Co-Underwriter</b>	<a href="#">Merrill Lynch</a> World Financial Center North Tower New York, NY 10281 (212) 499-0033	Contact: Vito DeMarco, ABS <a href="mailto:vdemarco@ml.com">vdemarco@ml.com</a>
<b>Bond Insurer</b>	<a href="#">MBIA</a> 111 King Street Armonk, NY 23456 (800) 123-4567	Contact: Ellen McDonald <a href="mailto:emcdonald@mbia.com">emcdonald@mbia.com</a>
<b>Master Servicer</b>	<a href="#">First Southern</a> 121 Broadway, 45th Floor New York, NY 10001 (212) 123-4567	Contact: Patrick O'Hanlon <a href="mailto:pohanlon@fs.com">pohanlon@fs.com</a>
<b>Servicer</b>	<a href="#">The Money Shoppe</a> 555 Mockingbird Lane Scarsdale, NY 10247 (914) 555-2121	Contact: Joe Little, Servicing <a href="mailto:joelittle@moneyshoppe.com">joelittle@moneyshoppe.com</a>
<b>Trustee</b>	<a href="#">California Trust</a> 321 Smithville Road Torrence, CA 94120 (213) 546-8899	Contact: Will Nevins <a href="mailto:wnevins@caltrust.com">wnevins@caltrust.com</a>

Fig. 11.

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# Transaction Performance Analytics

## COLLATERAL DESCRIPTION

Collateral Balances (millions)		
	Original	Current
Group I	\$30.0	\$18.0
Group II	\$70.0	\$56.3

### Collateral Breakout

LTV*	(millions)	
0-70%	\$20	40%
70-80%	\$20	40%
80-90%	\$5	10%
90+%	\$5	10%

\*Remaining Balance/Original Value

## Group Definitions

### Loan Group I

As of the Statistical Calculation Date, the average Loan Balance of Loan Group I was \$79,312.24; the Coupon Rates of such Home Equity Loans ranged from 6.99% to 17.99%; the weighted average Loan-to-Value Ratio of Loan Group I was 79.37%; the weighted average Combined Loan-to-Value Ratio of Loan Group I was 79.63%; the weighted average Coupon Rate of Loan Group I was 10.01%; the weighted average remaining term to maturity of Loan Group I was 357.34 months; and the weighted average original term to maturity of Loan Group I was 358.70 months. The remaining terms to maturity as of the Statistical Calculation Date of Loan Group I ranged from 240 months to 360 months. The minimum and maximum Loan Balances of Loan Group I as of the Statistical Calculation Date were \$7,320.68 and \$283,685.26 respectively. No Home Equity Loans in Loan Group I will mature later than September 5, 2028. 7,531 of the Home Equity Loans in Loan Group I are secured by first mortgages representing 99.49% of the Loan Balance of the Home Equity Loans in Loan Group I and 83 of the Home Equity loans in Loan Group I are secured by second lien mortgages representing in the aggregate 0.51% of the Loan Balance of Loan Group I Loans.

FIG. 12A

## Loan Group II

As of the Statistical Calculation Date, the average Loan Balance of the Home Equity Loans in Loan Group IIa was \$99,116.56; the Coupon Rates of Home Equity Loans in Loan Group IIa ranged from 7.25% to 16.00%; the weighted average Loan-to-Value Ratio of Loan Group IIa was 80.91%; the weighted average Coupon Rate of the Home Equity Loans in Loan Group IIa was 10.69%; the weighted average remaining term to maturity of the Home Equity Loans in Loan Group IIa 358.57 months; and the weighted average original term to maturity of the Home Equity Loans in loan Group IIa 359.93 months. The Statistical Calculation Date were ranged from 179 months to 360 months. The minimum and maximum Loan Balances of the Home Equity Loans in Loan Group IIa as of the Statistical Calculation Date were \$9,988.75 and \$424,500.00, respectively. None of the Home Equity Loans in Loan Group IIa contain "balloon" payments. No Home Equity Loan in Loan Group IIa will mature later than September 1, 2028. All of the Home Equity Loans in Loan Group IIa are secured by first mortgages.

---

FIG. 12B

# Transaction Performance Analytics

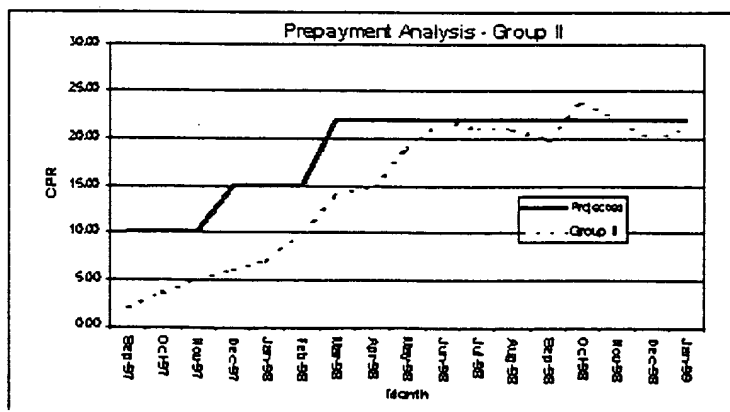
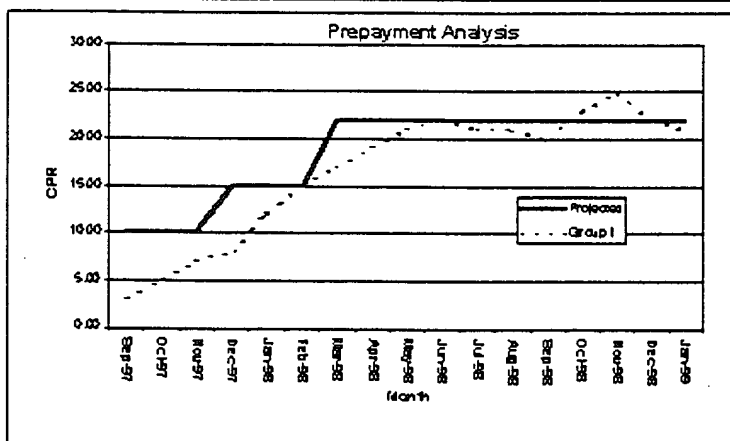
## Money Shoppe 97-2: Collateral Prepayments

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Prepayments (%CPR)					
	Projection At Time of Issue	One-Month	3-month	6-month	Life
Group I	22.0	18.6	19.4	16.2	15.5
Group II	29.0	26.1	25.2	22.0	21.1

### PREPAYMENT GRAPHS

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### File Downloads

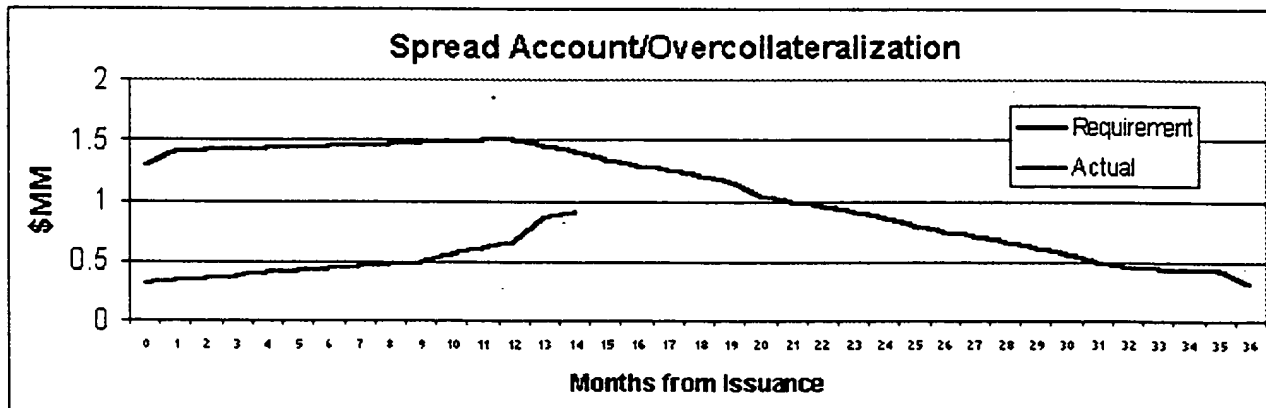
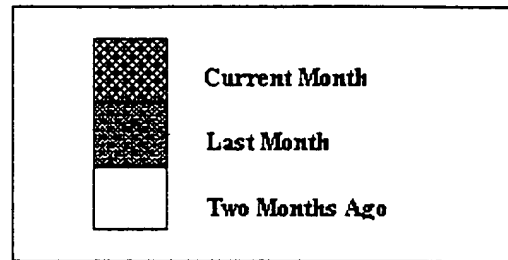
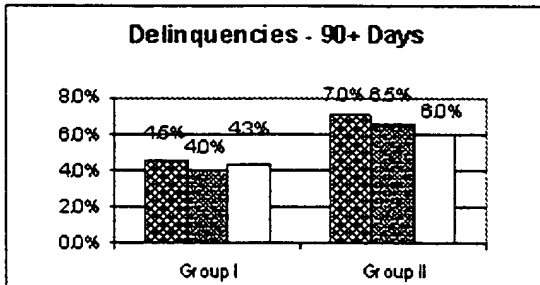
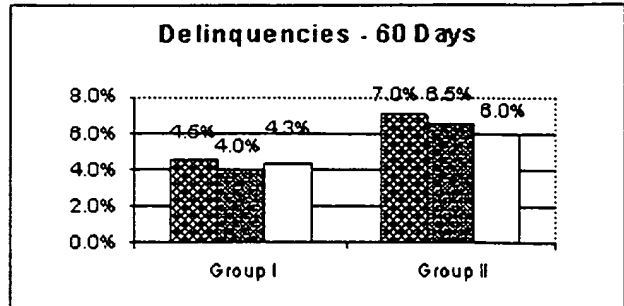
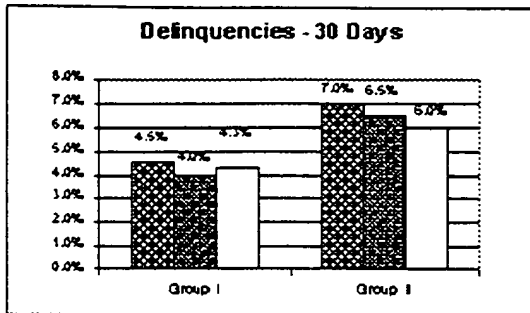


97-2 CPR

FIG. 13

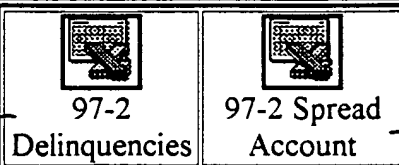
# Transaction Performance Analytics

## Money Shoppe 97-2: Delinquency Analysis



## File Downloads

140



142

Fig. 14

# Transaction Performance Analytics

Money Shoppe 97-2 Loss Analysis

144

Loans in Foreclosure (Included in Delinquencies)	Number	Principal Balance	%
Group I	1	\$160,000	1.1%
Group II	1	\$110,000	0.9%

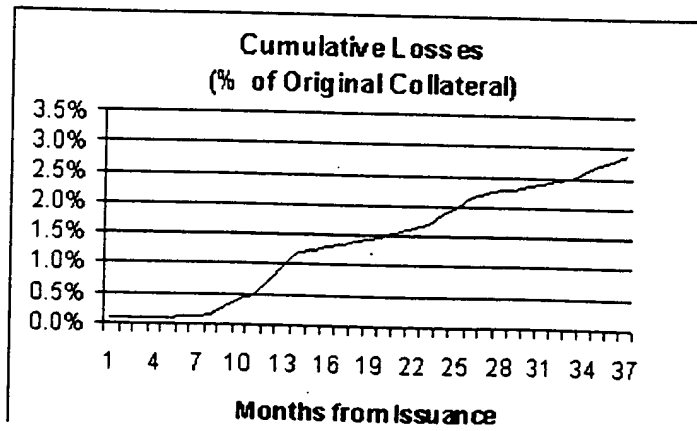
146

Loans in Bankruptcy (Included in Delinquencies)	Number	Principal Balance	%
Group I	3	\$180,000	1.1%
Group II	1	\$110,000	0.9%

148

REO Properties (NOT Included in Delinquencies)	Number	Principal Balance	%
Group I	1	\$155,000	0.8%
Group II	1	\$110,000	0.9%

150



152

Losses	
Current Month	\$52,631
Last Month	\$27,243
Losses-to-Date	\$1,246,444

## File Downloads

154

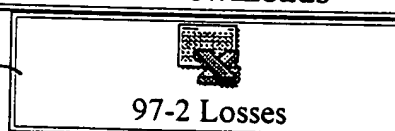
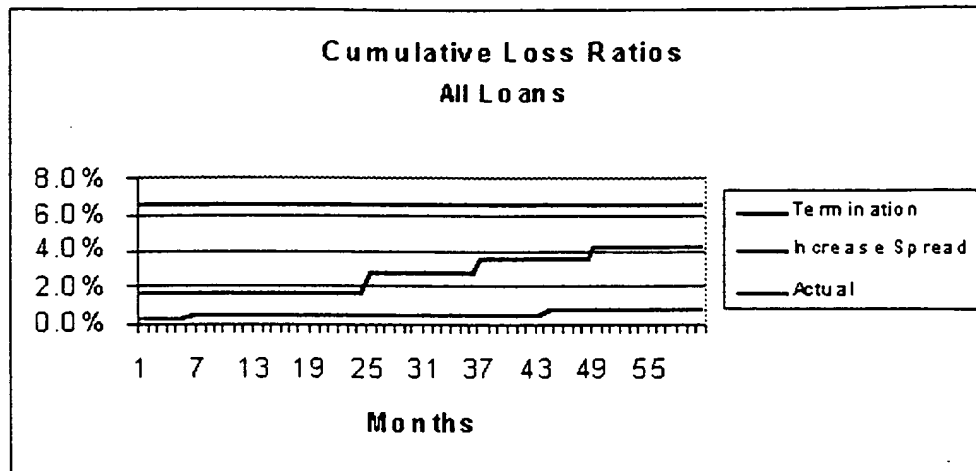


Fig. 15

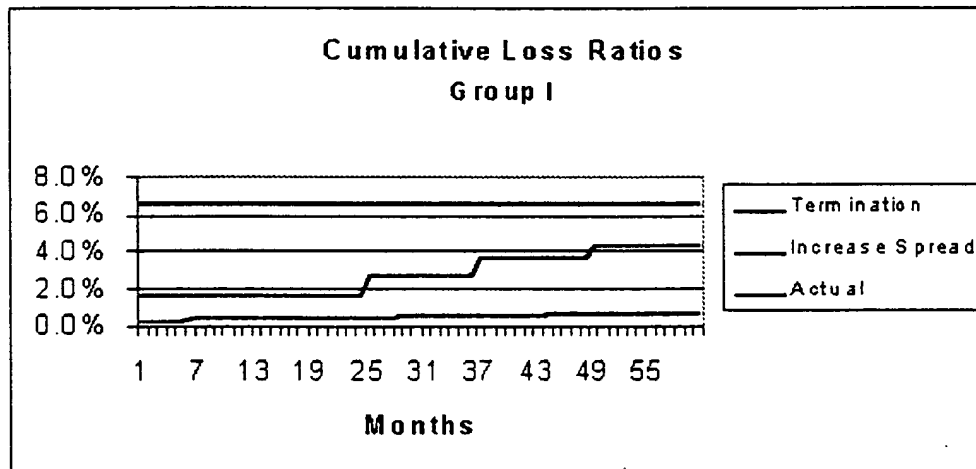
# Transaction Performance Analytics

## Trigger Testing

156  
↓



158  
↓



160  
↓

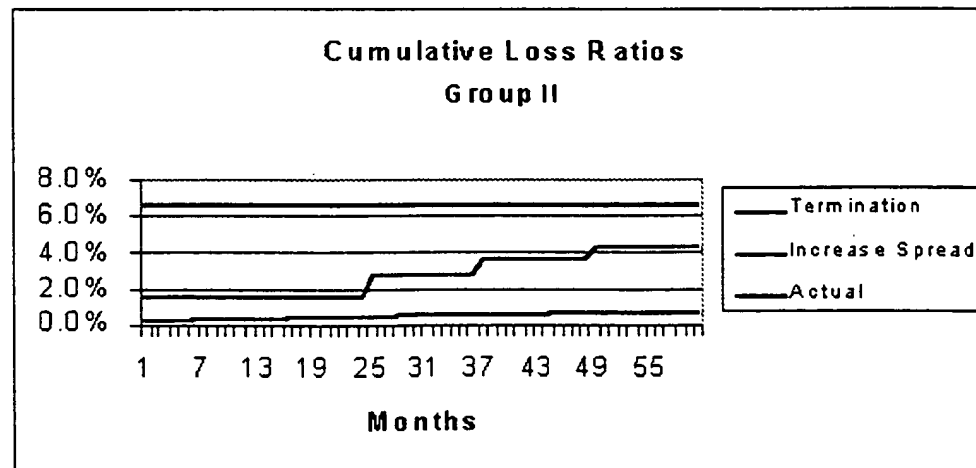


FIG. 16

## File Downloads



97-2  
Losses



97-2  
Delinquencies



97-2  
Triggers

162

164

166



## Transaction Performance Analytics

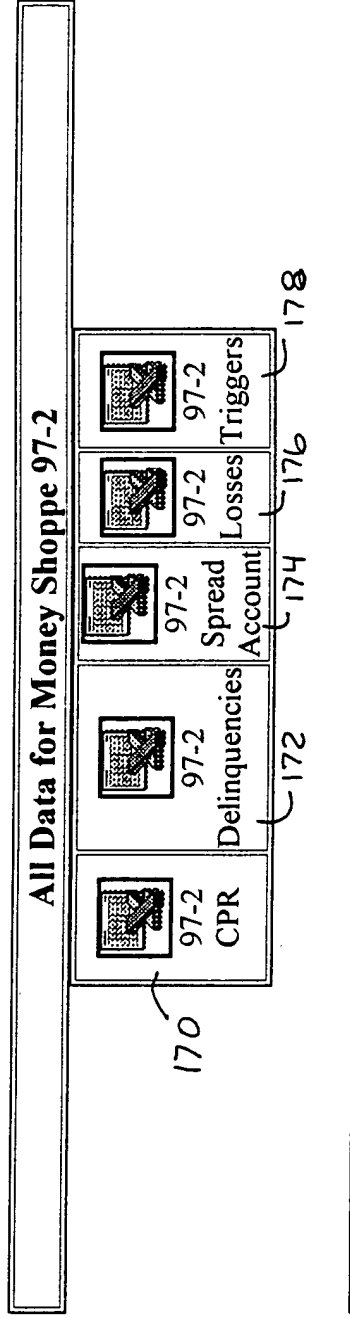


FIG. 17